

UNITED STATES BANKRUPTCY COURT  
SOUTHERN DISTRICT OF NEW YORK

In re: Lehman Brothers Holdings Inc.

Case No. 08-13555 (JMP)

Court ID (Court Use Only) \_\_\_\_\_

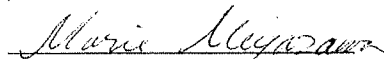
NOTICE OF TRANSFER OF CLAIMS OTHER THAN FOR SECURITY  
PURSUANT TO BANKRUPTCY RULE 3001(E)(2)

CLAIMS HAVE BEEN FILED IN THIS CASE or deemed filed under 11 U.S.C. §1111(a). Pursuant to Bankruptcy Rule 3001(e)(2), Transferee hereby gives notice of the transfer, other than for security, of the claims referenced herein.

<u>Name of Transferee:</u> UBS AG, London Branch	<u>Name of Transferor:</u> Capital Partners Securities Co., Ltd.
Notices to Transferee should be sent to: UBS AG, London Branch 1 Finsbury Avenue London EC2M 2PP England Attn: Kazuya Ichikawa and Marie Miyazawa (Tokyo)	Court Record Address of the Transferor: (Court use only)
Last Four Digits of Acct.#:	Last Four Digits of Acct.#:
Name and Address where transferee payments should be sent (if different from above):	Name and Current Address of Transferor Capital Partners Securities Co., Ltd. Asahi Building, 6th Floor 3-12-2, Nihonbashi, Chuo-ku Tokyo 103-0027 Attn: Kunihiko Shimoda
<u>Claim Amount:</u> \$379,741 principal amount, corresponding to 22.222222% of ISIN XS0305127150	<i>Note: This is a partial transfer of claim. See Schedule 1 to annexed Evidence of Transfer.</i>
<u>Court Claim No. (if known):</u> 62783.81	
<u>Date Claim Filed:</u> November 2, 2009	

I declare under penalty of perjury that the information provided in this notice is true and correct to the best of my knowledge and belief.

By:

  
NAME MARIE MIYAZAWA

Date:

6th July, 2012

Penalty for making a false statement: Fine of up to \$500,000 or imprisonment for up to 5 years or both. 18 U.S.C. §§ 152 & 3571.

As set forth in the attached Evidence of Transfer of Claim, Transferor has waived to the fullest extent permitted by law any notice or right to receive notice of a hearing under Bankruptcy Rule 3001(e).

AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM  
LEHMAN PROGRAM SECURITY

TO: THE DEBTOR AND THE BANKRUPTCY COURT

1. For value received, the adequacy and sufficiency of which are hereby acknowledged, Capital Partners Securities Co., Ltd. ("Seller") hereby unconditionally and irrevocably sells, transfers and assigns to UBS AG, London Branch (the "Purchaser"), and Purchaser hereby agrees to purchase, as of the date hereof, (a) an undivided interest, to the extent of the amounts specified in Schedule 1 attached hereto (the "Purchased Claim"), in Seller's and all prior sellers' right, title and interest in and to the claim evidenced by Proof of Claim Numbers as specified in Schedule 1 hereto filed by or on behalf of Lehman Brothers International (Europe) (in administration) ("Predecessor") (the "Proof of Claim") against Lehman Brothers Holdings, Inc., debtor in proceedings for reorganization (the "Proceedings") in the United States Bankruptcy Court for the Southern District of New York (the "Court"), administered under Case No. 08-13555 (JMP) (the "Debtor"), (b) all rights, title and benefits of Seller and any prior seller relating to the Purchased Claim, including without limitation (i) any right to receive cash, securities, instruments, principal, interest, damages, penalties, fees or any other property, which may be paid or distributed with respect to the Purchased Claim (including for clarity, all amounts distributed on or after the trade date of June 22, 2012 (the "Trade Date") whether or not the Trade Date is before, on or after any record date with respect to an amount) or with respect to any of the documents, agreements, bills and/or other documents (whether now existing or hereafter arising) which evidence, create and/or give rise to or affect in any material way the Purchased Claim, whether under a plan of reorganization or liquidation, pursuant to a liquidation, or otherwise, (ii) any actions, claims (including, without limitation, "claims" as defined in Section 101(5) of Title 11 of the United States Code (the "Bankruptcy Code")), rights or lawsuits of any nature whatsoever, whether against the Debtor or any other party, arising out of or in connection with the Purchased Claim, (iii) any rights and benefits arising out of or in connection with any exhibit, attachment and/or supporting documentation relating to or evidencing the Purchased Claim, and (iv) any and all of Seller's right, title and interest in, to and under the transfer agreements, if any, under which Seller or any prior seller acquired the rights and obligations underlying or constituting a part of the Purchased Claim, but only to the extent related to the Purchased Claim, and any and all of Seller's right, title and interest in, to and under any right or remedy of Seller or any prior seller against any prior seller in respect of the Purchased Claim, (c) the security or securities (any such security, a "Purchased Security") relating to the Purchased Claim and specified in Schedule 1 attached hereto, and (d) any and all rights, remedies, claims and causes of actions regarding any of the foregoing; (e) any and all proceeds of any of the foregoing (collectively, as described in clauses (a), (b), (c), (d) and (e), the "Transferred Claims"). For the avoidance of doubt, the Purchaser does not acquire any liabilities or obligations with respect to the Transferred Claims or the Seller or the any prior sellers.

The Purchased Claim was transferred from Predecessor to Lehman Brothers Japan Inc. as evidenced at docket #18840 and by Lehman Brothers Japan Inc. to Seller as evidenced at docket number #19948 in the Proceedings.

2. Seller hereby represents and warrants to Purchaser that: (a) the Proof of Claim was duly and timely filed on or before 5:00 p.m. (prevailing Eastern Time) on November 2, 2009 in accordance with the Court's order setting the deadline for filing proofs of claim in respect of "Lehman Program Securities"; (b) the Proof of Claim relates to one or more securities expressly identified on the list designated "Lehman Programs Securities" available on <http://www.lehman-docket.com> as of July 17, 2009; (c) Seller owns and has good legal and marketable title to the Transferred Claims, free and clear of any and all liens, claims, objections, set-off rights, security interests, participations, factoring agreements or encumbrances created or incurred by Seller or any prior seller or against Seller or any prior seller and all filings required to evidence Seller's title to the Transferred Claim have been duly and timely filed with the Court; (d) Seller is duly authorized and empowered to execute and perform its obligations under this Agreement and Evidence of Transfer; (e) the Proof of Claim includes the Purchased Claim specified in Schedule 1 attached hereto; (f) neither the Seller nor any prior seller has engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will give rise to any setoff, defense or counterclaim or that will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other unsubordinated unsecured claims; (g) Seller has delivered to Purchaser a true and correct copy of the Notice of Proposed Allowed Claim Amount, dated August 29, 2011, which relates to the Proof of Claim, and as of the date hereof, neither Seller nor any prior seller has received any revised Notice of Proposed

Seller: Capital Partners Securities Co., Ltd.  
Buyer: UBS AG, London Branch  
Proof of Claim: 62783.81  
ISIN: XS0305127150

Allowed Claim Amount or other Notice of Proposed Allowed Claim Amount; (h) all predecessor agreements contain provisions pursuant to which the respective prior sellers waive any objection to the transfer of the Transferred Claims to transferees including the Purchaser; (i) there are no objections to the Transferred Claims, and all documents provided to Purchaser by Seller are true, accurate and complete copies of such documents, and there are no documents received by any prior seller or Seller that are material or adverse to the Transferred Claims which have not been provided by Seller to the Purchaser; (j) Purchaser is entitled to transfer its rights and its obligations hereunder without any notice to or the consent of any prior seller. (k) Seller (or prior seller) has received \$5,448.86 in respect of the Transferred Claim due to a distribution on April 17, 2012 (the "April Distribution"). Other than the April Distribution, no distributions, proceeds, assets, cash or other amounts have been received by Seller (or any prior seller) in respect of the Transferred Claims.

3. Seller hereby waives any objection to the transfer of the Transferred Claims to Purchaser on the books and records of the Debtor and the Court, and hereby waives, with respect only to the Transferred Claims, to the fullest extent permitted by law any notice or right to receive notice of a hearing with respect to such transfer pursuant to Rule 3001(e) of the Federal Rules of Bankruptcy Procedure, the Bankruptcy Code, applicable local bankruptcy rules or applicable law, and consents to the substitution of Seller by Purchaser for all purposes in the case, including, without limitation, for voting and distribution purposes with respect to the Transferred Claims. Purchaser agrees to file a notice of transfer with the Court pursuant to Federal Rule of Bankruptcy Procedure 3001(e) including this Agreement and Evidence of Transfer of Claim. Seller acknowledges and understands, and hereby stipulates, that an order of the Court may be entered without further notice to Seller transferring to Purchaser the Transferred Claims, recognizing Purchaser as the sole owner and holder of the Transferred Claims, and directing that all payments or distributions of money or property in respect of the Transferred Claim be delivered or made to Purchaser.

4. All representations, warranties, covenants and indemnities shall survive the execution, delivery and performance of this Agreement and Evidence of Transfer of Claim and the transactions described herein. Purchaser shall be entitled to transfer its rights hereunder without any notice to or the consent of Seller. Seller hereby agrees to indemnify, defend and hold Purchaser, its successors and assigns and its officers, directors, employees, agents and controlling persons harmless from and against any and all losses, claims, damages, costs, expenses and liabilities, including, without limitation, reasonable attorneys' fees and expenses, that result from Seller's breach of its representations, warranties, covenants and agreements made herein.

5. Seller shall promptly (but in any event on no later than the third (3rd) business day following receipt) remit any notices, correspondence, payments, distributions or proceeds received by Seller or any prior seller in respect of the Transferred Claims to Purchaser. Seller has transferred, or shall transfer as soon as practicable after the date hereof, (but in any event on no later than the third (3rd) business day following the date hereof), to Purchaser each Purchased Security to such account, via Euroclear or Clearstream (or similar transfer method), as Purchaser may designate in writing to Seller. This Agreement and Evidence of Transfer supplements and does not supersede any confirmation, any other automatically generated documentation or any applicable rules of Euroclear or Clearstream (or similar transfer method) with respect to the purchase and sale of the Purchased Security. Seller shall act or omit to act with respect to the Transferred Claims solely to the extent directed by Purchaser, and Seller shall cause all prior sellers to act or omit to act with respect to the Transferred Claims solely to the extent directed by Purchaser.

6. Each of Seller and Purchaser agrees to (a) execute and deliver, or cause to be executed and delivered (including, on Seller's part, causing any prior seller to execute or deliver), all such other and further agreements, documents and instruments and (b) take or cause to be taken all such other and further actions (including, on Seller's part, causing any prior seller to deliver distributions and proceeds received by any prior seller and to act) and other actions as the other party may reasonably request to effectuate the intent and purposes, and carry out the terms, of this Agreement and Evidence of Transfer, including, without limitation, cooperating to ensure the timely and accurate filing of any amendment to the Proof of Claim. Seller agrees that all distributions, amounts, proceeds, assets, cash and other property received by Seller or any prior seller on or after the Trade Date (whether or not such Trade Date is before, on or after any record date for such amounts) are for the account of Purchaser, and at the election of the Purchaser, (i) the Purchaser may net, setoff and reduce the purchase price payable by it and any other amounts owed by it in respect of the Transferred Claims against the distributions, assets, cash, property and amounts payable by

Seller: Capital Partners Securities Co., Ltd.  
Buyer: UBS AG, London Branch  
Proof of Claim: 62783.81  
ISIN: XS0305127150

Seller (or any prior seller) to it in respect of distributions, assets, cash, property and amounts received by Seller or any prior seller on and after the Trade Date, or (ii) the Seller shall pay such amounts received by Seller or any prior seller on or prior to the date of this Agreement and on and after the Trade Date in respect of the Transferred Claims to the account information provided to it by Purchaser on the date of this Agreement.


7. Seller's and Purchaser's rights and obligations hereunder shall be governed by and interpreted and determined in accordance with the laws of the State of New York (without regard to any conflicts of law provision that would require the application of the law of any other jurisdiction). Seller and Purchaser each submit to the jurisdiction of the courts located in the County of New York in the State of New York. Each party hereto consents to service of process by certified mail at its address listed on the signature page below.

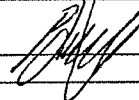
IN WITNESS WHEREOF, this AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM is executed this 6th day of July, 2012.

**CAPITAL PARTNERS SECURITIES CO., LTD.**

**UBS AG, LONDON BRANCH**

By:   
Name: Kunihiro Shimoda  
Title: Executive Officer

By:   
Name: Thomas Shaw  
Title: Director  
Traded Products Legal

By:   
Name: Peter Stickland  
Title: Director  
Traded Products Legal

Address:

Capital Partners Securities Co., Ltd.  
Asahi Building, 6th Floor  
3-12-2, Nihonbashi, Chuo-ku,  
Tokyo 103-0027  
Japan

Address:

UBS AG, LONDON BRANCH  
1 Finsbury Avenue  
London  
EC2M 2PP  
England

Seller: Capital Partners Securities Co., Ltd.  
Buyer: UBS AG, London Branch  
Proof of Claim: 62783.81  
ISIN: XS0305127150

Schedule 1

Transferred Claims

Purchased Claims


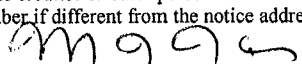
JPY40,000,000 of JPY 180,000,000 or 22.222222% of Seller's interest in, to and in connection with that claim that is referenced in the Proof of Claim with ISIN XS0305127150 as highlighted in the copy of the Proof of Claim attached at Schedule 2 and described below (for the avoidance of doubt, Seller holds 100% of the claim that is referenced in the Proof of Claim to the extent that the ultimately allowed amounts of the Proof of Claim in respect thereof differs from the original amount, pursuant to this Agreement and Evidence of Transfer of Claim: Lehman Program Securities, Seller intends to transfer 22.222222% of Seller's interest in, to and in connection with that claim in respect of ISIN XS0305127150) together with interest, fees, expenses and other recoveries due.

Lehman Programs Securities to which Transfer Relates

Description of Security	ISIN/CUSIP	Blocking Number	Issuer	Guarantor	Principal/ Notional Amount in JPY (USD equivalent)	Coupon	Maturity	Proof of Claim Number	Accrued Amount (as of Proof of Claim Filing Date)
JPY180,000,000 Fixed Rate and Index-Linked Mandatory Target Redemption Notes due July 3, 2037	XS0305127150	6045559	Lehman Brothers Treasury Co. B.V.	Lehman Brothers Holdings Inc.	JPY 40,000,000 (USD 379,741)	Index-Linked Interest	July 3, 2037	62783.81	--

Seller: Capital Partners Securities Co., Ltd.  
Buyer: UBS AG, London Branch  
Proof of Claim: 62783.81  
ISIN: XS0305127150

Schedule 2

<b>United States Bankruptcy Court/Southern District of New York</b> Lehman Brothers Holdings Claims Processing Center c/o Epiq Bankruptcy Solutions, LLC FDR Station, P.O. Box 5076 New York, NY 10150-5076		<b>LEHMAN SECURITIES PROGRAMS PROOF OF CLAIM</b>	
In Re: Lehman Brothers Holdings Inc., et al., Debtors.		Chapter 11 Case No. 08-13555 (JMP) (Jointly Administered)	
Note: This form may not be used to file claims other than those based on Lehman Programs Securities as listed on <a href="http://www.lehman-docket.com">http://www.lehman-docket.com</a> as of July 17, 2009		Filed: USBC - Southern District of New York Lehman Brothers Holdings Inc., Et Al. 08-13555 (JMP) 0000062783 	
Name and address of Creditor: (and name and address where notices should be sent if different from Creditor) Lehman Brothers International (Europe) (in administration) 25 Bank Street London E14 5LE United Kingdom Attn: Steven Anthony Pearson See attached for additional contact information		<input type="checkbox"/> Check this box to indicate that this claim amends a previously filed claim.  <b>Court Claim Number:</b> _____ (If known)  Filed on: _____	
Telephone number: see attached Email Address: see attached			
Name and address where payment should be sent (if different from above)		<input type="checkbox"/> Check this box if you are aware that anyone else has filed a proof of claim relating to your claim. Attach copy of statement giving particulars.	
Telephone number: _____ Email Address: _____			
<b>1. Provide the total amount of your claim based on Lehman Programs Securities. Your claim amount must be the amount owed under your Lehman Programs Securities as of September 15, 2008, whether you owned the Lehman Programs Securities on September 15, 2008 or acquired them thereafter, and whether such claim matured or became fixed or liquidated before or after September 15, 2008. The claim amount must be stated in United States dollars, using the exchange rate as applicable on September 15, 2008. If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the claim amounts for each Lehman Programs Security to which this claim relates.</b> <b>Amount of Claim: \$ see attached (Required)</b> <input checked="" type="checkbox"/> Check this box if the amount of claim includes interest or other charges in addition to the principal amount due on the Lehman Programs Securities.			
<b>2. Provide the International Securities Identification Number (ISIN) for each Lehman Programs Security to which this claim relates. If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the ISINs for the Lehman Programs Securities to which this claim relates.</b> <b>International Securities Identification Number (ISIN): see attached (Required)</b>			
<b>3. Provide the Clearstream Bank Blocking Number, a Euroclear Bank Electronic Reference Number, or other depository blocking reference number, as appropriate (each, a "Blocking Number") for each Lehman Programs Security for which you are filing a claim. You must acquire a Blocking Number from your accountholder (i.e. the bank, broker or other entity that holds such securities on your behalf). If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the Blocking Numbers for each Lehman Programs Security to which this claim relates.</b> <b>Clearstream Bank Blocking Number, Euroclear Bank Electronic Instruction Reference Number and or other depository blocking reference number: see attached (Required)</b>			
<b>4. Provide the Clearstream Bank, Euroclear Bank or other depository participant account number related to your Lehman Programs Securities for which you are filing this claim. You must acquire the relevant Clearstream Bank, Euroclear Bank or other depository participant account number from your accountholder (i.e. the bank, broker or other entity that holds such securities on your behalf). Beneficial holders should not provide their personal account numbers.</b> <b>Accountholders Euroclear Bank, Clearstream Bank or Other Depository Participant Account Number: 97816 EUROCLEAR (Required)</b>			
<b>5. Consent to Euroclear Bank, Clearstream Bank or Other Depository:</b> By filing this claim, you consent to, and are deemed to have authorized, Euroclear Bank, Clearstream Bank or other depository to disclose your identity and holdings of Lehman Programs Securities to the Debtors for the purpose of reconciling claims and distributions.		<b>FOR COURT USE ONLY</b> <b>FILED / RECEIVED</b>  NOV 02 2009  EPIQ BANKRUPTCY SOLUTIONS, LLC	
Date: 7/29/09	<b>Signature:</b> The person filing this claim must sign it. Sign and print name and title, if any, of the creditor or other person authorized to file this claim and state address and telephone number if different from the notice address above. Attach copy of power of attorney, if any.  Administrator (acting as agent and without personal liability)		
Penalty for presenting fraudulent claim: Fine of up to \$500,000 or imprisonment for up to 5 years, or both. 18 U.S.C. §§ 152 and 3571 <b>MICHAEL JOHN ANDREW JERVUS</b> Administrator (acting as agent and without personal liability)			

**ATTACHMENT TO LEHMAN PROGRAMS SECURITIES CLAIM  
OF LEHMAN BROTHERS INTERNATIONAL (EUROPE) (IN ADMINISTRATION)**

1. Lehman Brothers International (Europe) (in administration) (including all of its international branches, "**LBIE**"), acting through one of Steven Anthony Pearson, Michael John Andrew Jervis, Dan Yoram Schwarzmann or Anthony Victor Lomas (together, the "**Administrators**" and each an "**Administrator**") as agents for LBIE and without personal liability, hereby files this Lehman Programs Securities (as defined in the Bar Date Order dated July 2, 2009, "**LPS**") omnibus claim (the "**LPS Omnibus Claim**") against Lehman Brothers Holdings Inc. ("**LBHI**" and, together with its direct and indirect subsidiaries, the "**Lehman Group**"), case number 08-13555 (JMP) (the "**Bankruptcy Proceeding**") in the United States Bankruptcy Court for the Southern District of New York (the "**Bankruptcy Court**"). LBIE files this LPS Omnibus Claim in connection with the LPS bar date for the purpose of preserving the rights of its clients (which term, for the avoidance of doubt, means in this LPS Omnibus Claim, LBIE's own clients and the clients of LBIE's affiliates) on whose behalf this LPS Omnibus Claim is made under title 11 of the United States Code (the "**Bankruptcy Code**"). This LPS Omnibus Claim, including, without limitation, each of the values identified herein and in any supporting workpapers attached hereto, has been calculated to the best of the Administrators' knowledge in reliance on LBIE's books and records as of the date of this filing and as qualified in every respect as set forth in greater detail herein. LBIE reserves the right to supplement, amend or correct the claim population and each claim value or value placeholder reported in this LPS Omnibus Claim.

**I. BACKGROUND**

2. LBIE (an unlimited company incorporated in England and Wales with registered number 02538254) was the principal trading company of the Lehman Group in Europe. LBIE's business involved the global provision of a wide range of financial services and products, including trading and broking, equity and fixed income instruments and financial derivatives on behalf of its clients and itself. LBHI was the parent holding company in the United States of the Lehman Group, which provided a wide array of financial services in equity and fixed income sales, trading and research, investment banking, asset management, private investment management and private equity. LBHI and LBIE functioned as part of an integrated, international financial group whose businesses were closely intertwined.

3. On September 15, 2008, LBIE was placed into administration by order of the High Court of England and Wales (the "**Administration Date**"). On the same date, LBHI filed for bankruptcy protection in the Bankruptcy Court pursuant to chapter 11 of the Bankruptcy Code (the "**Filing Date**").

**II. DESCRIPTION OF LPS OMNIBUS CLAIM**

4. LBIE asserts and reserves the rights of its clients, whose holdings are identified in the supporting workpapers attached hereto, under the Bankruptcy Code, and other applicable law, with respect to their claims, whether or not such clients have independently filed a claim on their own behalf in the Bankruptcy Proceeding. LBIE has identified the LPS holdings reflected in the attached schedule (the "**LPS Holdings**") by comparing its own books and records against the LPS list dated July 17, 2009 (as amended on September 23, 2009) provided by LBHI on its website (the "**LPS List**"). LBIE has custody of the LPS Holdings, each of which are guaranteed by LBHI. LBIE holds the LPS Holdings for its clients and/or for clients of its affiliates. LBIE estimates that the aggregate amount owing by LBHI to LBIE's clients in connection with Account Number 97816 at EUROCLEAR, subject in

all respects to the reservation of rights and the further discussion as set forth herein, is not less than USD 2,084,741,055 (the "Valuation") as displayed in the schedule attached hereto.

5. With respect to bonds, the Valuation has been calculated as the nominal position multiplied by a factor of one multiplied by accrued interest where applicable and then converted to a USD equivalent using the appropriate exchange rate from Lehman Group systems as at September 15, 2008. Where applicable and/or where possible, the accrued interest has been calculated from the last coupon payment date to September 15, 2008, but due to limited access to the requisite Lehman Group systems post-September 15, 2008, such calculations have been based on alternative sources of information, which are still in the process of being validated.

### **III. RESERVATION OF RIGHTS**

6. The relationship between LBIE and other members of the Lehman Group, including LBHI, was extremely complex. The relationship became more complex upon and after the Administration Date because, among other reasons, the regular maintenance and functioning of the IT systems and resources on which LBIE relied to monitor and record its security and custody positions effectively ceased on the Administration Date. Further, due to the global separation of the Lehman Group since September 15, 2008, there are differences between the internal data platforms and IT systems that various members of the Lehman Group, including LBHI, may continue to use versus the IT systems and resources that LBIE may continue to use. These practical complexities, together with difficulties surrounding the evaluation and interpretation of the underlying contractual documentation and electronic records of the LPS Omnibus Claim, require substantial resources and expertise to analyze and overcome. This lack of access to full books and records, all systems, and requisite personnel impacts LBIE and other members of the Lehman Group alike.

7. This LPS Omnibus Claim is necessarily being filed in reliance on the Administrators' best understanding of LBIE's books and records as of the date of this filing. The Administrators have only had access to LBIE's books and records since the Administration Date. LBIE reserves all rights to update, revise and supplement the data supporting this LPS Omnibus Claim, including with respect to, but not limited to, the valuation of securities as described herein, as LBIE continues to reconcile its books and records with LBHI and other members of the Lehman Group as applicable. LBIE's clients do not waive any right to amounts due for the LPS Omnibus Claim asserted herein by not stating a specific amount due for any such claims at this time.

8. This LPS Omnibus Claim has been made for and on behalf of LBIE's clients. To the extent that new or better information becomes available which indicates that one, some or all of the LPS Holdings are in fact held by LBIE for itself, LBIE reserves all of its rights with respect to such LPS Holdings, and will amend the relevant LPS Claim(s) filed by LBIE and/or this LPS Omnibus Claim accordingly.

9. Valuations have been performed using the best data reasonably available in the period before the Bar Date. Valuations are subject to change should more or better data become available with respect to the following non-exhaustive list of valuation components: (i) despite best efforts to ascertain the complete set of depot settlement data with respect to failed and pending trades, such data is unavailable to LBIE as certain of such data is in the control of other custodians, some of which may confront the same systems and personnel problems that LBIE currently faces; (ii) corporate actions and events and coupons payable data prior to September 15, 2008 are not included due to the need to correct underlying system data before calculating their impact; (iii) LBIE's access to and visibility of information pertaining to the movement of securities post-September 12, 2008 has been



substantially hindered if not terminated completely; (iv) certain pricing factors, including but not limited to inflation indices and multi-currency bonds; (v) with respect to warrant securities that were difficult to value, LBIE has not yet ascribed a value to each such warrant security for the purpose of estimating the amount of the claim in relation thereto; (vi) with respect to securities that have embedded derivatives that effect the principal payout, LBIE is not currently able to compute the impact of the default of the issuer of the security given the complexity and burdensome nature of such exercise; and (vii) other variables.

10. Moreover, except as otherwise noted herein or in the exhibits hereto, the securities positions reflect depot positions per LBIE's records as of September 12, 2008. LBIE explicitly reserves its right to supplement, amend or revise the LPS Omnibus Claim to reflect valuations as more information becomes available.

11. Populations of LPS have been reflected in the attached schedule using the best data reasonably available in the period before the Bar Date. Populations are subject to change should more or better data become available with respect to the following non-exhaustive list of factors affecting populations: (i) certain custodian information about transactions is unavailable to LBIE as well as other members of the Lehman Group; (ii) the process of reconciliation with LBHI, other members of the Lehman Group, other custodians, street-side counterparties, and clients is still ongoing and may result in additions to or decreases from the populations of LPS, which may include certain positions about which LBIE has received queries from certain affiliates, but with respect to which no reconciliation has yet been completed; (iii) trades were mis-booked during the pre-administration period and can only be identified and rectified after intensive manual investigation; and (iv) other factors.

12. LBHI is the guarantor of all LPS, and it is LBHI's books and records that would reflect any and all offerings of foreign Lehman paper that should have been included in the LPS List. LBIE is not in a position to ensure that the LPS List is complete. While LBIE reviewed its books and records for any LPS-qualifying securities that it purchased or holds, and made additions to the LPS List before it was finalized by LBHI, as discussed throughout this LPS Omnibus Claim, LBIE's access to all systems and records is limited. Accordingly, LBIE reserves all rights of its clients to, among other things, supplement this LPS Omnibus Claim should new LPS-qualifying securities not included in the LPS List be discovered after the date of this filing.

13. The claims not denominated in USD have been converted to USD for the purpose of this submission. In general, LBIE has relied on exchange rates taken from Lehman Group systems as at September 15, 2008. Ultimately, LBIE reserves its clients' rights as to the appropriate foreign exchange rates upon which to base any of its clients' claims.

14. LBIE hereby asserts on behalf of its clients a claim for interest and other costs including but not limited to attorneys' fees and/or other professional fees on the constituent parts of the LPS Omnibus Claim where appropriate and expressly reserves the right to amend the LPS Omnibus Claim accordingly.

15. As per the Bar Date Order dated July 2, 2009, LBIE has not attached any documentation supporting the LPS Omnibus Claim other than the attached schedule. LBIE will use its reasonable efforts to make relevant contracts, agreements and other information pertinent to the LPS Omnibus Claim available upon reasonable request by LBHI in a manner and time to be agreed by the parties.

16. To the extent that any portion of the LPS Omnibus Claim is entitled to administrative priority status under section 507 of the Bankruptcy Code, LBIE claims such priority status to the maximum amount allowed by law on behalf of its clients. The filing of this LPS Omnibus Claim shall in no way be deemed a waiver of LBIE's right to assert on behalf of its clients that any or all of the amounts owed to LBIE's clients by LBHI are entitled to administrative priority status.

17. LBIE's clients reserve the right to assert any basis for recovery of cash, securities or other assets from LBHI under any legal or equitable theory including, without limitation, indemnification, breach of fiduciary duty, unjust enrichment, conversion, constructive trust, return of property otherwise not properly within LBHI's bankruptcy estate, treatment in accordance with the regulations of the Financial Services Authority or other potentially applicable US or non-US laws and regulation or other priority treatment with respect to each of the claims asserted herein.

18. LBIE does not waive any right or rights of action that LBIE's clients have or may have against LBHI's estate or any other entity. LBIE reserves any and all rights its clients have or may have with respect to any other agreements that may exist between LBIE's clients and LBHI, including without limitation, any rights of setoff, recoupment or netting. Nothing herein shall be deemed a waiver by LBIE's clients of any of their rights and remedies in connection with such agreements.

19. By filing this LPS Omnibus Claim, LBIE does not submit itself or its clients to the jurisdiction of the Bankruptcy Court or any other U.S. court or tribunal for any purpose other than with respect to this LPS Omnibus Claim. Where U.S. jurisdiction does exist with respect to this LPS Omnibus Claim, LBIE does not waive or release its rights to, on behalf of its clients, (i) withdraw the reference or (ii) a jury trial with respect to the subject matter of this LPS Omnibus Claim, any objection thereto or other proceeding that may be commenced in this case against or otherwise involving LBIE. By filing this LPS Omnibus Claim, neither LBIE nor its clients waive any of their rights and remedies against any other person or entity who may be liable for all or part of the claims set forth herein, whether another affiliate of LBHI, or an assignee, separate guarantor or otherwise. LBIE and its clients reserve all rights to assert (i) any claim, defense, offset or other right against any party, including but not limited to LBHI or any of its affiliated debtors or non-debtors, in a foreign jurisdiction, including but not limited to claims based on U.S. and U.K. or other foreign law, and (ii) any claims, defenses, offsets or other rights available to them under U.S. or any other jurisdiction's law in the event LBHI asserts counterclaims or affirmative claims against LBIE or its clients in the Bankruptcy Court. Furthermore, LBIE asserts that any counterclaim or affirmative claim by LBHI against LBIE or its clients must be asserted in its applicable foreign proceeding, whether in the U.K. or in another foreign jurisdiction, and LBIE and its clients reserve the right to assert therein any claim, defense, offset or other right that may be asserted in such U.K. or other foreign proceeding. LBIE and its clients further reserve all rights to assert that, under principles of equity or comity or otherwise, a court other than the Bankruptcy Court would be the appropriate forum in which to hear and decide any matter in connection with this LPS Omnibus Claim.

20. This LPS Omnibus Claim is not intended to be and shall not be construed as (a) an election of remedies; (b) a waiver of any defaults; or (c) a waiver or limitation of any rights, remedies, claims or interests of LBIE and/or LBIE's clients.

21. LBIE reserves the right to replace, amend or supplement this LPS Omnibus Claim at any time and in any respect, including, without limitation, for the purpose of (a) setting forth or changing the basis of the claims described herein and (b) providing further description or evidence of such claims.

In the event that any order of the Bankruptcy Court is entered into which effects: (i) a recharacterization or subordination of claims, including without limitation, this LPS Omnibus Claim; (ii) substantive consolidation of some or all of the LBHI affiliated debtors with any of their affiliates; or (iii) any other similar remedy, the rights of LBIE to file additional proofs of claim or amended proofs of claim against LBHI or any of its affiliates on behalf of LBIE's clients is specifically reserved. This LPS Omnibus Claim is submitted without prejudice to any of LBIE's rights or those of its clients in all respects.

22. The Administrators have signed this LPS Omnibus Claim as agents for and on behalf of LBIE and neither they, their firm, partners, employees, agents, advisers or representatives shall incur any personal liability whatsoever in respect of, or in relation to, this LPS Omnibus Claim. The exclusion of liability set out in this paragraph shall arise and continue notwithstanding the termination of the agency of the Administrators and shall operate as a waiver of any claims in tort as well as under the laws of contract.

#### IV. NOTICES

23. Notices regarding this LPS Omnibus Claim should be sent to

Lehman Brothers International (Europe) (in administration)  
25 Bank Street  
London  
E14 5LE  
United Kingdom  
Attn: Steven Anthony Pearson as Joint Administrator of Lehman Brothers International (Europe)

*and*

PricewaterhouseCoopers LLP  
Plumtree Court  
London  
EC4A 4HT  
United Kingdom  
Attn: Steven Anthony Pearson

*with a copy to:*

Linklaters LLP  
1345 Avenue of the Americas  
New York, NY 10105  
Attn: Titia Holtz  
Kiah Beverly-Graham  
Phone: (212) 903-9000

Page 1 of 5

Page 2 of 5

Page 3 of 5

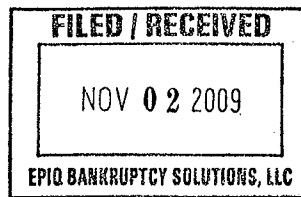
International Securities Identification Number (ISIN)	Blocking Reference	Depository Account Number	Instrument type	Position	Currency	Valuation - Underlying Currency Amount	FX Rate at 15/09/2008	Valuation - USD Equivalent	Includes Coupon Interest Accrual
XS0301040012	6045008		7816 Floating	300,000,000 JPY		300,000,000	0.0095	2,848,056	-
6045008			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040015	6045009		7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040018	6045010		7816 Floating	160,000,000 JPY		160,000,000	0.0095	1,516,963	-
6045010			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040021	6045011		7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045011			7816 Floating	300,000,000 JPY		300,000,000	0.0095	2,848,056	-
XS0301040024	6045012		7816 Floating	3,570,000 USD		3,570,000	1.0000	3,570,000	-
6045012			7816 ZCB	4,390,000 USD		4,390,000	1.0000	4,390,000	-
XS0301040027	6045013		7816 Floating	710,000,000 JPY		710,000,000	0.0095	6,745,361	Yes
6045013			7816 ZCB	200,000,000 JPY		200,000,000	0.0095	1,923,625	-
XS0301040030	6045014		7816 Floating	500,000,000 JPY		500,000,000	0.0095	4,753,035	Yes
6045014			7816 ZCB	100,000,000 JPY		100,000,000	0.0095	953,782	-
XS0301040033	6045015		7816 Floating	100,000,000 JPY		100,000,000	0.0095	949,352	-
6045015			7816 ZCB	1,000,000 AUD		1,000,000	0.0095	806,250	-
XS0301040036	6045016		7816 Floating	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045016			7816 ZCB	220,000,000 JPY		220,000,000	0.0095	2,088,575	-
XS0301040039	6045017		7816 Floating	100,000,000 JPY		100,000,000	0.0095	949,352	-
6045017			7816 ZCB	1,000,000,000 JPY		1,000,000,000	0.0095	9,493,521	-
XS0301040042	6045018		7816 Floating	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045018			7816 ZCB	3,040,000 USD		3,040,000	1.0000	3,040,000	-
XS0301040045	6045019		7816 Floating	4,500,000 USD		4,500,000	1.0000	4,500,000	-
6045019			7816 ZCB	100,000,000 JPY		100,000,000	0.0095	962,010	Yes
XS0301040048	6045020		7816 Floating	3,590,000 USD		3,590,000	1.0000	3,590,000	-
6045020			7816 ZCB	3,360,000 USD		3,360,000	1.0000	3,360,000	-
XS0301040051	6045021		7816 Floating	153,875,000 JPY		153,875,000	0.0095	1,460,815	Yes
6045021			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040054	6045022		7816 Floating	110,000,000 JPY		110,000,000	0.0095	1,044,268	-
6045022			7816 ZCB	51,000,000 AUD		51,000,000	0.0095	480,286	-
XS0301040057	6045023		7816 Floating	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045023			7816 ZCB	100,000,000 JPY		100,000,000	0.0095	949,352	-
XS0301040060	6045024		7816 Floating	2,750,000 USD		2,750,000	1.0000	2,750,000	-
6045024			7816 ZCB	455,515,558 JPY		455,515,558	0.0095	4,324,446	Yes
XS0301040063	6045025		7816 Floating	1,190,000 USD		1,190,000	1.0000	1,190,000	-
6045025			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040066	6045026		7816 Floating	2,570,000 USD		2,570,000	1.0000	2,570,000	-
6045026			7816 ZCB	300,000,000 JPY		300,000,000	0.0095	2,967,675	Yes
XS0301040069	6045027		7816 Floating	100,000,000 JPY		100,000,000	0.0095	949,352	-
6045027			7816 ZCB	308,715,000 JPY		308,715,000	0.0095	2,930,782	Yes
XS0301040072	6045028		7816 Floating	1,740,000 USD		1,740,000	1.0000	1,740,000	-
6045028			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040075	6045029		7816 Floating	131,254,834 JPY		131,254,834	0.0095	1,246,070	Yes
6045029			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040078	6045030		7816 Floating	1,000,000,000 JPY		1,000,000,000	0.0095	9,493,521	-
6045030			7816 ZCB	235,410,827 JPY		235,410,827	0.0095	2,250,127	Yes
XS0301040081	6045031		7816 Floating	160,000,000 JPY		160,000,000	0.0095	1,516,963	-
6045031			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040084	6045032		7816 Floating	50,582,000 JPY		50,582,000	0.0095	480,286	-
6045032			7816 ZCB	1,000,000,000 JPY		1,000,000,000	0.0095	9,493,521	-
XS0301040087	6045033		7816 Floating	500,000,000 JPY		500,000,000	0.0095	4,746,760	-
6045033			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040090	6045034		7816 Floating	50,000,000 JPY		50,000,000	0.0095	474,676	-
6045034			7816 ZCB	320,000,000 USD		320,000,000	1.0000	320,000,000	Yes
XS0301040093	6045035		7816 Floating	202,823,000 JPY		202,823,000	0.0095	1,923,625	Yes
6045035			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040096	6045036		7816 Floating	8,000,000 AUD		8,000,000	0.0095	6,450,000	-
6045036			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040099	6045037		7816 Floating	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045037			7816 ZCB	500,000,000 JPY		500,000,000	0.0095	4,746,760	-
XS0301040102	6045038		7816 Floating	500,000,000 JPY		500,000,000	0.0095	4,746,760	-
6045038			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040105	6045039		7816 Floating	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045039			7816 ZCB	200,000,000 JPY		200,000,000	0.0095	1,923,625	-
XS0301040108	6045040		7816 Floating	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045040			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040111	6045041		7816 Floating	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045041			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040114	6045042		7816 Floating	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045042			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040117	6045043		7816 Floating	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045043			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040120	6045044		7816 Floating	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045044			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040123	6045045		7816 Floating	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045045			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040126	6045046		7816 Floating	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045046			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040129	6045047		7816 Floating	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045047			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040132	6045048		7816 Floating	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045048			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040135	6045049		7816 Floating	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045049			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040138	6045050		7816 Floating	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045050			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040141	6045051		7816 Floating	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045051			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040144	6045052		7816 Floating	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045052			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040147	6045053		7816 Floating	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045053			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040150	6045054		7816 Floating	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045054			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040153	6045055		7816 Floating	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045055			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040156	6045056		7816 Floating	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045056			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040159	6045057		7816 Floating	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045057			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040162	6045058		7816 Floating	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045058			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040165	6045059		7816 Floating	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045059			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040168	6045060		7816 Floating	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045060			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040171	6045061		7816 Floating	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045061			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040174	6045062		7816 Floating	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045062			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040177	6045063		7816 Floating	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045063			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040180	6045064		7816 Floating	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
6045064			7816 ZCB	7,000,000 AUD		7,000,000	0.0095	5,643,750	-
XS0301040183	6045065		7816 Floating	7,000,000 AUD					

International Securities Identification Number (ISIN)	Blocking Reference	Depository Account Number	Instrument type	Position	Currency	Valuation - Underlying Currency Amount	FX Rate at 15/09/2008	Valuation - USD Equivalent	Includes Coupon Interest Accrual
XS0265801107	6045301	67816 Floating	173,000,000 JPY	0.0095	176,484,028	0.0095	1,675,455	Yes	
XS026580231	604531	67816 Floating	102,625,000 JPY	0.0095	102,625,000	0.0095	974,273	Yes	
XS0265804032	604532	67816 ZCB	7,000,000 AUD	0.0095	7,000,000	0.0095	5,643,750	-	
XS0265804033	604533	67816 Floating	100,000,000 JPY	0.0095	100,000,000	0.0095	948,352	-	
XS0265804034	604534	67816 Floating	120,000,000 JPY	0.0095	123,306,687	0.0095	1,170,614	Yes	
XS0265804035	604535	67816 Floating	50,000,000 JPY	0.0095	50,000,000	0.0095	482,819	Yes	
XS0265804036	604536	67816 Floating	500,000,000 JPY	0.0095	505,104,467	0.0095	4,765,217	Yes	
XS0265804037	604537	67816 Floating	100,000,000 JPY	0.0095	90,000,000	0.0095	948,352	-	
XS0265804038	604538	67816 Floating	80,000,000 JPY	0.0095	80,000,000	0.0095	854,417	-	
XS0265804039	604539	67816 Floating	50,000,000 JPY	0.0095	50,000,000	0.0095	474,676	-	
XS0265804040	604540	67816 Floating	300,000,000 JPY	0.0095	338,550,000	0.0095	3,276,021	Yes	
XS0265804041	604541	67816 Floating	40,000,000 JPY	0.0095	40,000,000	0.0095	3,892,343	-	
XS0265804042	604542	67816 Floating	100,000,000 JPY	0.0095	102,855,556	0.0095	974,411	Yes	
XS0265804043	604543	67816 Floating	100,000,000 JPY	0.0095	100,000,000	0.0095	948,352	-	
XS0265804044	604544	67816 Floating	50,000,000 JPY	0.0095	50,700,000	0.0095	481,321	Yes	
XS0265804045	604545	67816 ZCB	300,000 EUR	1.4184	300,000	1.4184	425,520	-	
XS0265804046	604546	67816 Floating	1,000,000,000 JPY	0.0095	1,000,000,000	0.0095	9,483,521	-	
XS0265804047	604547	67816 ZCB	7,000,000 AUD	0.0095	7,000,000	0.0095	5,643,750	-	
XS0265804048	604548	67816 Floating	100,000,000 JPY	0.0095	105,785,833	0.0095	1,004,375	Yes	
XS0265804049	604549	67816 Floating	200,000,000 JPY	0.0095	200,000,000	0.0095	1,886,704	-	
XS0265804050	604550	67816 Floating	100,000,000 JPY	0.0095	100,000,000	0.0095	948,352	-	
XS0265804051	604551	67816 Floating	100,000,000 JPY	0.0095	101,403,333	0.0095	962,722	Yes	
XS0265804052	604552	67816 Floating	50,000,000 JPY	0.0095	50,085,556	0.0095	475,488	Yes	
XS0265804053	604553	67816 ZCB	5,000,000 AUD	0.0095	5,000,000	0.0095	4,031,250	-	
XS0265804054	604554	67816 ZCB	16,500,000 EUR	1.4184	16,500,000	1.4184	23,403,600	-	
XS0265804055	604555	67816 ZCB	5,000,000 AUD	0.0095	5,000,000	0.0095	4,031,250	-	
XS0265804056	604556	67816 Floating	5,000,000 AUD	0.0095	5,000,000	0.0095	4,031,250	-	
XS0265804057	604557	67816 Floating	5,000,000 AUD	0.0095	5,000,000	0.0095	4,031,250	-	
XS0265804058	604558	67816 Floating	10,000,000 USD	1.0000	10,000,000	1.0000	10,000,000	-	
XS0265804059	604559	67816 Floating	10,000,000 USD	1.0000	10,000,000	1.0000	10,000,000	-	
XS0265804060	604560	67816 Floating	10,000,000 USD	1.0000	10,000,000	1.0000	10,000,000	-	
XS0265804061	604561	67816 Floating	3,000,000 USD	1.0000	3,000,000	1.0000	3,000,000	-	
XS0265804062	604562	67816 ZCB	8,500,000 EUR	1.4184	8,500,000	1.4184	13,474,800	-	
XS0265804063	604563	67816 Floating	550,000 USD	1.0000	553,433	1.0000	553,433	Yes	
XS0265804064	604564	67816 Floating	100,000,000 JPY	0.0095	101,041,667	0.0095	959,241	Yes	
XS0265804065	604565	67816 ZCB	3,200,000 EUR	1.4184	3,200,000	1.4184	4,538,880	-	
XS0265804066	604566	67816 Floating	1,000,000 USD	1.0000	1,046,500	1.0000	1,046,500	-	
XS0265804067	604567	67816 Floating	8,400,000 USD	1.0000	8,400,000	1.0000	8,400,000	Yes	
XS0265804068	604568	67816 Floating	4,260,000 EUR	1.4184	4,260,000	1.4184	6,042,384	-	
XS0265804069	604569	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804070	604570	67816 Floating	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804071	604571	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804072	604572	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804073	604573	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804074	604574	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804075	604575	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804076	604576	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804077	604577	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804078	604578	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804079	604579	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804080	604580	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804081	604581	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804082	604582	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804083	604583	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804084	604584	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804085	604585	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804086	604586	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804087	604587	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804088	604588	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804089	604589	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804090	604590	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804091	604591	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804092	604592	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804093	604593	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804094	604594	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804095	604595	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804096	604596	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804097	604597	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804098	604598	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804099	604599	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804100	604600	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804101	604601	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804102	604602	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804103	604603	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804104	604604	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804105	604605	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804106	604606	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804107	604607	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804108	604608	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804109	604609	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804110	604610	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804111	604611	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804112	604612	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804113	604613	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804114	604614	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804115	604615	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804116	604616	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804117	604617	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804118	604618	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804119	604619	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804120	604620	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804121	604621	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804122	604622	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804123	604623	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804124	604624	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804125	604625	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804126	604626	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804127	604627	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804128	604628	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804129	604629	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804130	604630	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804131	604631	67816 ZCB	500,000,000 JPY	0.0095	500,000,000	0.0095	4,746,760	-	
XS0265804132	604632	67816 ZCB	500,000,000						



H  
A  
N  
D  
  
D  
E  
L  
I  
V  
E  
R  
Y

TP  
RECEIVED BY:



DATE

1:56pm  
TIME